

LATINOS TRADING

BACKTEST REPORT



Backtest #51937 · MSFT · EVO_GG1RSISNIP_v903

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v903 strategy generated +21.45% ROI on MSFT with a 1.12 Sharpe, yet the 50% win rate and 14.24% drawdown reveal a brittle edge driven by only two trades. Such a small sample size offers low statistical confidence, meaning these metrics are likely outliers rather than sustainable performance. The strategy fails to filter volatility effectively, allowing a single loss to dictate nearly half the portfolio's peak decline. We must expand the backtest horizon and increase trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	21.45%
Sortino Ratio	1.03
Turnover	4.06x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12149.06

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.